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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/10/2015 TO: 26/10/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	2025 On 05-November-15			Bond Future	123.93	123.9091	123.9341	123.9091	625.00
26/10/2015	2025 On 05-November-15	123.01	Call	Bond Future	924	1	1	1	0.00
26/10/2015	2025 On 05-November-15	122.99	Call	Bond Future	944	1	1	1	0.00
26/10/2015	2025 On 05-November-15	123.00	Call	Bond Future	934	1	1	1	0.00
26/10/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
26/10/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
26/10/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
26/10/2015	2025 On 04-February-16			Bond Future	124.77	124.7405	124.7653	124.7405	0.00
26/10/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2025 On 04-February-16	125.99	Put	Bond Future	1225	1	1	1	0.00
26/10/2015	2025 On 04-February-16	126.00	Put	Bond Future	1235	1	1	1	0.00
26/10/2015	2025 On 04-February-16	126.01	Put	Bond Future	1245	1	1	1	0.00
26/10/2015	2030 On 05-November-15			Bond Future	8.77	95.6251	96.0156	95.6251	9,973.00
26/10/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2030 On 05-November-15	8.50	Put	Bond Future	2099	2	2	2	0.00
26/10/2015	2030 On 05-November-15	8.51	Put	Bond Future	2020	2	2	2	0.00
26/10/2015	2030 On 05-November-15	8.49	Put	Bond Future	2179	3	2	3	0.00
26/10/2015	2030 On 04-February-16			Bond Future	8.83	93.1939	93.5903	93.1939	1,170.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2030 On 04-February-16	8.75	Put	Bond Future	622	1	1	1	0.00
26/10/2015	2030 On 04-February-16	8.74	Put	Bond Future	698	1	1	1	0.00
26/10/2015	2030 On 04-February-16	8.76	Put	Bond Future	546	1	1	1	0.00
26/10/2015	2032 On 05-November-15			Bond Future	8.86	95.3207	95.6976	95.3207	2,982.00
26/10/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2032 On 05-November-15	8.00	Put	Bond Future	7474	8	7	8	0.00
26/10/2015	2032 On 05-November-15	7.99	Put	Bond Future	7565	8	8	8	0.00
26/10/2015	2032 On 05-November-15	8.01	Put	Bond Future	7382	8	7	8	0.00
26/10/2015	2032 On 04-February-16			Bond Future	8.92	96.8909	97.2735	96.8909	0.00
26/10/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2032 On 04-February-16	8.69	Put	Bond Future	1904	2	2	2	0.00
26/10/2015	2032 On 04-February-16	8.70	Put	Bond Future	1820	2	2	2	0.00
26/10/2015	2032 On 04-February-16	8.71	Put	Bond Future	1737	2	2	2	0.00
26/10/2015	2032 On 05-May-16			Bond Future	8.97	94.4401	94.8279	94.4401	0.00
26/10/2015	2032 On 05-May-16	9.00	Call	Bond Future	218	0	0	0	0.00
26/10/2015	2032 On 05-May-16	8.99	Call	Bond Future	138	0	0	0	0.00
26/10/2015	2032 On 05-May-16	9.01	Call	Bond Future	298	0	0	0	0.00
26/10/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
26/10/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
26/10/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
26/10/2015	2033 On 05-November-15			Bond Future	102.90	102.8740	102.8954	102.8740	0.00
26/10/2015	2033 On 05-November-15	102.40	Call	Bond Future	495	0	0	0	0.00
26/10/2015	2033 On 05-November-15	102.39	Call	Bond Future	505	0	1	0	0.00
26/10/2015	2033 On 05-November-15	102.41	Call	Bond Future	485	0	0	0	0.00
26/10/2015	2033 On 05-November-15	102.40	Put	Bond Future	0	0	0	0	0.00

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26/10/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
26/10/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
26/10/2015	2033 On 04-February-16			Bond Future	104.60	104.5773	104.5985	104.5773	0.00
26/10/2015	2033 On 04-February-16	102.41	Call	Bond Future	2189	2	2	2	0.00
26/10/2015	2033 On 04-February-16	102.40	Call	Bond Future	2199	2	2	2	0.00
26/10/2015	2033 On 04-February-16	102.39	Call	Bond Future	2209	2	2	2	0.00
26/10/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
26/10/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
26/10/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
26/10/2015	2033 On 05-May-16			Bond Future	105.46	105.4386	105.4584	105.4386	0.00
26/10/2015	2033 On 05-May-16	102.40	Call	Bond Future	3058	3	3	3	0.00
26/10/2015	2033 On 05-May-16	102.41	Call	Bond Future	3048	3	3	3	0.00
26/10/2015	2033 On 05-May-16	102.39	Call	Bond Future	3068	3	3	3	0.00
26/10/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
26/10/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
26/10/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
26/10/2015	2037 On 05-November-15			Bond Future	9.04	96.8310	97.2421	96.8310	49,704.00
26/10/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2037 On 05-November-15	8.00	Put	Bond Future	10161	11	10	11	0.00
26/10/2015	2037 On 05-November-15	7.99	Put	Bond Future	10266	11	10	11	0.00
26/10/2015	2037 On 05-November-15	8.01	Put	Bond Future	10055	10	10	10	0.00
26/10/2015	2037 On 04-February-16			Bond Future	9.11	94.1693	94.5866	94.1693	2,168.00
26/10/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2037 On 04-February-16	8.75	Put	Bond Future	3236	4	3	4	0.00
26/10/2015	2037 On 04-February-16	8.76	Put	Bond Future	3143	4	3	4	0.00
26/10/2015	2037 On 04-February-16	8.74	Put	Bond Future	3330	4	3	4	0.00
26/10/2015	2037 On 05-May-16			Bond Future	9.16	95.8284	96.2516	95.8284	0.00
26/10/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00

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26/10/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2037 On 05-May-16	9.00	Put	Bond Future	1401	2	1	2	0.00
26/10/2015	2037 On 05-May-16	8.99	Put	Bond Future	1491	2	1	2	0.00
26/10/2015	2037 On 05-May-16	9.01	Put	Bond Future	1311	2	1	2	0.00
26/10/2015	2038 On 05-November-15			Bond Future	127.88	127.8484	127.8752	127.8484	7,309.00
26/10/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2038 On 05-November-15	134.01	Put	Bond Future	6135	6	6	6	0.00
26/10/2015	2038 On 05-November-15	134.00	Put	Bond Future	6125	6	6	6	0.00
26/10/2015	2038 On 05-November-15	133.99	Put	Bond Future	6115	6	6	6	0.00
26/10/2015	2038 On 04-February-16			Bond Future	128.62	128.5926	128.6190	128.5926	745.00
26/10/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2038 On 04-February-16	131.00	Put	Bond Future	2381	2	2	2	0.00
26/10/2015	2038 On 04-February-16	131.01	Put	Bond Future	2391	2	2	2	0.00
26/10/2015	2038 On 04-February-16	130.99	Put	Bond Future	2371	2	2	2	0.00
26/10/2015	2044 On 05-November-15			Bond Future	9.11	98.3891	98.7870	98.3891	17,516.00
26/10/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2044 On 05-November-15	8.25	Put	Bond Future	9058	9	9	9	0.00
26/10/2015	2044 On 05-November-15	8.26	Put	Bond Future	8944	9	9	9	0.00
26/10/2015	2044 On 05-November-15	8.24	Put	Bond Future	9172	10	9	10	0.00
26/10/2015	2044 On 04-February-16			Bond Future	9.17	95.6278	96.0318	95.6278	1,380.00
26/10/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2044 On 04-February-16	9.01	Put	Bond Future	1540	2	2	2	0.00
26/10/2015	2044 On 04-February-16	8.99	Put	Bond Future	1738	2	2	2	0.00
26/10/2015	2044 On 04-February-16	9.00	Put	Bond Future	1639	2	2	2	0.00

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26/10/2015	2044 On 05-May-16			Bond Future	9.22	97.3126	97.7221	97.3126	0.00
26/10/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2044 On 05-May-16	9.01	Put	Bond Future	2023	2	2	2	0.00
26/10/2015	2044 On 05-May-16	8.99	Put	Bond Future	2221	3	2	3	0.00
26/10/2015	2044 On 05-May-16	9.00	Put	Bond Future	2122	3	2	3	0.00
26/10/2015	2046 On 05-November-15			Bond Future	127.62	127.8714	127.6193	127.8714	6,943.00
26/10/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2046 On 05-November-15	133.00	Put	Bond Future	5381	5	5	5	0.00
26/10/2015	2046 On 05-November-15	132.99	Put	Bond Future	5371	5	5	5	0.00
26/10/2015	2046 On 05-November-15	133.01	Put	Bond Future	5391	5	5	5	0.00
26/10/2015	2046 On 04-February-16			Bond Future	129.73	129.9886	129.7317	129.9886	0.00
26/10/2015	2046 On 04-February-16	127.99	Call	Bond Future	1742	2	2	2	0.00
26/10/2015	2046 On 04-February-16	128.01	Call	Bond Future	1722	2	2	2	0.00
26/10/2015	2046 On 04-February-16	128.00	Call	Bond Future	1732	2	2	2	0.00
26/10/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
26/10/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
26/10/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
26/10/2015	2050 On 05-November-15			Bond Future	135.07	135.0367	135.0651	135.0367	5,431.00
26/10/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2050 On 05-November-15	145.00	Put	Bond Future	9935	10	10	10	0.00
26/10/2015	2050 On 05-November-15	145.01	Put	Bond Future	9945	10	10	10	0.00
26/10/2015	2050 On 05-November-15	144.99	Put	Bond Future	9925	10	10	10	0.00
26/10/2015	2050 On 04-February-16			Bond Future	135.77	135.7436	135.7721	135.7436	0.00
26/10/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
26/10/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00

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26/10/2015	2050 On 04-February-16	138.01	Put	Bond Future	2238	2	2	2	0.00
26/10/2015	2050 On 04-February-16	138.00	Put	Bond Future	2228	2	2	2	0.00
26/10/2015	2050 On 04-February-16	137.99	Put	Bond Future	2218	2	2	2	0.00
26/10/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	AL37 On 05-November-15			Index Future	468.82	468.0350	468.8150	468.0350	3.00
26/10/2015	AL37 On 04-February-16			Index Future	476.53	475.7450	476.5330	475.7450	0.00
26/10/2015	AL7T On 05-November-15			Index Future	549.53	547.9580	549.5320	547.9580	1.00
26/10/2015	AL7T On 04-February-16			Index Future	558.58	556.9850	558.5780	556.9850	0.00
26/10/2015	ALBI On 05-November-15			Index Future	500.62	498.9900	500.6160	498.9900	377.00
26/10/2015	ALBI On 04-February-16			Index Future	508.86	507.2100	508.8570	507.2100	228.00
26/10/2015	ALBI On 05-May-16			Index Future	517.80	516.1370	517.8000	516.1370	0.00
26/10/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/10/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2015	EL28 On 05-November-15			Bond Future	126.77	126.7418	126.7693	126.7418	0.00
26/10/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
26/10/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
26/10/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
26/10/2015	EL28 On 05-November-15	127.00	Put	Bond Future	231	0	0	0	0.00
26/10/2015	EL28 On 05-November-15	127.01	Put	Bond Future	241	0	0	0	0.00
26/10/2015	EL28 On 05-November-15	126.99	Put	Bond Future	221	0	0	0	0.00
26/10/2015	EL28 On 04-February-16			Bond Future	128.87	128.8404	128.8675	128.8404	0.00
26/10/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
26/10/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
26/10/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
26/10/2015	EL28 On 04-February-16	129.00	Put	Bond Future	132	0	0	0	0.00
26/10/2015	EL28 On 04-February-16	129.01	Put	Bond Future	142	0	0	0	0.00
26/10/2015	EL28 On 04-February-16	128.99	Put	Bond Future	122	0	0	0	0.00
26/10/2015	ES33 On 05-November-15			Bond Future	9.90	80.9070	81.2309	80.9070	6,561.00
26/10/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
26/10/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
26/10/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6702	7	7	7	0.00
26/10/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6782	7	7	7	0.00
26/10/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6623	7	7	7	0.00
26/10/2015	ES33 On 04-February-16			Bond Future	9.99	82.2399	82.5686	82.2399	0.00
26/10/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
26/10/2015	ES33 On 04-February-16	10.01	Call	Bond Future	133	0	0	0	0.00
26/10/2015	ES33 On 04-February-16	10.00	Call	Bond Future	64	0	0	0	0.00
26/10/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
26/10/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
26/10/2015	ES33 On 04-February-16	9.99	Put	Bond Future	5	0	0	0	0.00
26/10/2015	ES33 On 05-May-16			Bond Future	10.07	79.8976	80.2309	79.8976	0.00
26/10/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
26/10/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
26/10/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
26/10/2015	ES33 On 05-May-16	9.99	Put	Bond Future	560	1	1	1	0.00
26/10/2015	ES33 On 05-May-16	10.01	Put	Bond Future	422	1	0	1	0.00
26/10/2015	ES33 On 05-May-16	10.00	Put	Bond Future	491	1	0	1	0.00
26/10/2015	GOVI On 05-November-15			GOVI	497.82	496.3270	497.8210	496.3270	451.00
26/10/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
26/10/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
26/10/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
26/10/2015	GOVI On 05-November-15	530.00	Put	GOVI	321790	34	32	34	0.00
26/10/2015	GOVI On 05-November-15	530.01	Put	GOVI	321890	34	32	34	0.00
26/10/2015	GOVI On 05-November-15	529.99	Put	GOVI	321690	34	32	34	0.00
26/10/2015	GOVI On 04-February-16			GOVI	506.02	504.5040	506.0160	504.5040	26.00
26/10/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
26/10/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
26/10/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
26/10/2015	GOVI On 04-February-16	511.99	Put	GOVI	59740	7	6	7	0.00
26/10/2015	GOVI On 04-February-16	512.01	Put	GOVI	59940	8	6	8	0.00
26/10/2015	GOVI On 04-February-16	512.00	Put	GOVI	59840	7	6	7	0.00
26/10/2015	GOVI On 05-May-16			GOVI	514.91	513.3820	514.9090	513.3820	0.00
26/10/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
26/10/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
26/10/2015	GOVI On 05-May-16	517.99	Put	GOVI	30810	5	3	5	0.00
26/10/2015	GOVI On 05-May-16	518.00	Put	GOVI	30910	5	3	5	0.00
26/10/2015	GOVI On 05-May-16	518.01	Put	GOVI	31010	5	3	5	0.00
26/10/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/10/2015	IGOV On 05-November-15			Index Future	234.15	234.0180	234.1510	234.0180	915.00
26/10/2015	IGOV On 04-February-16			Index Future	238.03	237.8930	238.0250	237.8930	138.00
26/10/2015	IGOV On 05-May-16			Index Future	242.23	242.0990	242.2270	242.0990	0.00
26/10/2015	ILBI On 05-November-15			Index Future	635.06	634.9410	635.0600	634.9410	0.00
26/10/2015	ILBI On 04-February-16			Index Future	645.85	645.7330	645.8500	645.7330	161.00
26/10/2015	IS01 On 19-December-16			Interest Rate Swap	99.69	99.7024	99.6945	99.7024	0.00
26/10/2015	IS02 On 18-December-17			Interest Rate Swap	99.61	99.6065	99.6086	99.6065	0.00
26/10/2015	IS05 On 17-December-20			Interest Rate Swap	98.83	98.9286	98.8259	98.9286	0.00
26/10/2015	IS10 On 17-December-25			Interest Rate Swap	100.34	100.4977	100.3403	100.4977	0.00
26/10/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/10/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
26/10/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/10/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/10/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.31	93.6300	93.6900	93.6300	0.00
26/10/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.34	93.6100	93.6600	93.6100	0.00
26/10/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.40	93.5800	93.6000	93.5800	0.00
26/10/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.45	93.5000	93.5500	93.5000	2,000.00
26/10/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.53	93.4100	93.4700	93.4100	0.00
26/10/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.57	93.3700	93.4300	93.3700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.82	93.2000	93.1800	93.2000	0.00
26/10/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.05	92.9900	92.9500	92.9900	0.00
26/10/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.22	92.8400	92.7800	92.8400	0.00
26/10/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.40	92.6700	92.6000	92.6700	0.00
26/10/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.56	92.5000	92.4400	92.5000	0.00
26/10/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.68	92.3200	92.3200	92.3200	0.00
26/10/2015	R023 On 05-November-15			Bond Future	8.07	99.5690	99.7625	99.5690	13,160.00
26/10/2015	R023 On 05-November-15	8.01	Call	Bond Future	330	0	0	0	0.00
26/10/2015	R023 On 05-November-15	8.00	Call	Bond Future	309	0	0	0	0.00
26/10/2015	R023 On 05-November-15	7.99	Call	Bond Future	289	0	0	0	0.00
26/10/2015	R023 On 05-November-15	8.00	Put	Bond Future	685	1	1	1	0.00
26/10/2015	R023 On 05-November-15	7.99	Put	Bond Future	719	1	1	1	0.00
26/10/2015	R023 On 05-November-15	8.01	Put	Bond Future	652	1	1	1	0.00
26/10/2015	R023 On 04-February-16			Bond Future	8.14	101.2093	101.4055	101.2093	1,085.00
26/10/2015	R023 On 04-February-16	7.99	Call	Bond Future	1051	1	1	1	0.00
26/10/2015	R023 On 04-February-16	8.01	Call	Bond Future	1096	1	1	1	0.00
26/10/2015	R023 On 04-February-16	8.00	Call	Bond Future	1073	1	1	1	0.00
26/10/2015	R023 On 04-February-16	7.99	Put	Bond Future	1832	2	2	2	0.00
26/10/2015	R023 On 04-February-16	8.00	Put	Bond Future	1801	2	2	2	0.00
26/10/2015	R023 On 04-February-16	8.01	Put	Bond Future	1771	2	2	2	0.00
26/10/2015	R023 On 05-May-16			Bond Future	8.18	99.0630	99.2610	99.0630	0.00
26/10/2015	R023 On 05-May-16	8.26	Call	Bond Future	2190	2	2	2	0.00
26/10/2015	R023 On 05-May-16	8.25	Call	Bond Future	2162	2	2	2	0.00
26/10/2015	R023 On 05-May-16	8.24	Call	Bond Future	2135	2	2	2	0.00
26/10/2015	R023 On 05-May-16	8.25	Put	Bond Future	1826	2	2	2	0.00
26/10/2015	R023 On 05-May-16	8.24	Put	Bond Future	1850	2	2	2	0.00
26/10/2015	R023 On 05-May-16	8.26	Put	Bond Future	1803	2	2	2	0.00
26/10/2015	R186 On 05-November-15			Bond Future	8.34	119.1153	119.4771	119.1153	32,887.00
26/10/2015	R186 On 05-November-15	8.45	Call	Bond Future	1209	1	1	1	200.00
26/10/2015	R186 On 05-November-15	8.75	Call	Bond Future	3175	3	3	3	0.00
26/10/2015	R186 On 05-November-15	8.24	Call	Bond Future	377	0	0	0	0.00
26/10/2015	R186 On 05-November-15	8.22	Call	Bond Future	328	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2015	R186 On 05-November-15	7.73	Call	Bond Future	1	0	0	0	169.00
26/10/2015	R186 On 05-November-15	7.86	Call	Bond Future	9	0	0	0	674.00
26/10/2015	R186 On 05-November-15	8.35	Call	Bond Future	740	1	1	1	843.00
26/10/2015	R186 On 05-November-15	8.00	Call	Bond Future	48	0	0	0	200.00
26/10/2015	R186 On 05-November-15	8.85	Call	Bond Future	3912	4	4	4	0.00
26/10/2015	R186 On 05-November-15	9.00	Call	Bond Future	5025	5	5	5	0.00
26/10/2015	R186 On 05-November-15	7.75	Call	Bond Future	2	0	0	0	1,200.00
26/10/2015	R186 On 05-November-15	8.25	Call	Bond Future	403	0	0	0	0.00
26/10/2015	R186 On 05-November-15	8.26	Call	Bond Future	431	0	0	0	0.00
26/10/2015	R186 On 05-November-15	8.50	Call	Bond Future	1489	1	1	1	650.00
26/10/2015	R186 On 05-November-15	8.55	Call	Bond Future	1793	2	2	2	0.00
26/10/2015	R186 On 05-November-15	8.22	Put	Bond Future	1311	2	1	2	1,090.00
26/10/2015	R186 On 05-November-15	7.86	Put	Bond Future	3916	4	4	4	0.00
26/10/2015	R186 On 05-November-15	7.73	Put	Bond Future	4988	5	5	5	0.00
26/10/2015	R186 On 05-November-15	8.45	Put	Bond Future	376	1	0	1	6,308.00
26/10/2015	R186 On 05-November-15	8.75	Put	Bond Future	30	0	0	0	10,200.00
26/10/2015	R186 On 05-November-15	8.24	Put	Bond Future	1201	2	1	2	0.00
26/10/2015	R186 On 05-November-15	8.35	Put	Bond Future	692	1	1	1	9,430.00
26/10/2015	R186 On 05-November-15	8.26	Put	Bond Future	1096	1	1	1	0.00
26/10/2015	R186 On 05-November-15	8.50	Put	Bond Future	266	0	0	0	4,666.00
26/10/2015	R186 On 05-November-15	8.55	Put	Bond Future	182	0	0	0	4,667.00
26/10/2015	R186 On 05-November-15	8.25	Put	Bond Future	1148	1	1	1	8,650.00
26/10/2015	R186 On 05-November-15	7.75	Put	Bond Future	4821	5	5	5	0.00
26/10/2015	R186 On 05-November-15	8.85	Put	Bond Future	10	0	0	0	2,283.00
26/10/2015	R186 On 05-November-15	8.00	Put	Bond Future	2806	3	3	3	0.00
26/10/2015	R186 On 05-November-15	9.00	Put	Bond Future	2	0	0	0	2,600.00
26/10/2015	R186 On 04-February-16			Bond Future	8.41	115.7802	116.1474	115.7802	6,127.00
26/10/2015	R186 On 04-February-16	8.75	Call	Bond Future	3767	4	4	4	0.00
26/10/2015	R186 On 04-February-16	7.51	Call	Bond Future	246	0	0	0	0.00
26/10/2015	R186 On 04-February-16	7.50	Call	Bond Future	238	0	0	0	0.00
26/10/2015	R186 On 04-February-16	7.49	Call	Bond Future	230	0	0	0	0.00
26/10/2015	R186 On 04-February-16	7.50	Put	Bond Future	7530	8	8	8	0.00
26/10/2015	R186 On 04-February-16	8.75	Put	Bond Future	1143	1	1	1	6,695.00
26/10/2015	R186 On 04-February-16	7.51	Put	Bond Future	7454	8	7	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2015	R186 On 04-February-16	7.49	Put	Bond Future	7607	8	8	8	0.00
26/10/2015	R186 On 05-May-16			Bond Future	8.45	117.8190	118.1909	117.8190	0.00
26/10/2015	R186 On 05-May-16	8.34	Call	Bond Future	2673	3	3	3	0.00
26/10/2015	R186 On 05-May-16	8.35	Call	Bond Future	2708	3	3	3	0.00
26/10/2015	R186 On 05-May-16	8.33	Call	Bond Future	2638	2	3	2	0.00
26/10/2015	R186 On 05-May-16	7.56	Call	Bond Future	750	1	1	1	0.00
26/10/2015	R186 On 05-May-16	8.33	Put	Bond Future	3569	4	4	4	0.00
26/10/2015	R186 On 05-May-16	8.35	Put	Bond Future	3487	4	3	4	0.00
26/10/2015	R186 On 05-May-16	7.56	Put	Bond Future	7785	8	8	8	0.00
26/10/2015	R186 On 05-May-16	8.34	Put	Bond Future	3528	4	4	4	0.00
26/10/2015	R186 On 04-August-16			Bond Future	8.50	114.6333	115.0090	114.6333	0.00
26/10/2015	R186 On 04-August-16	8.49	Call	Bond Future	3625	3	4	3	0.00
26/10/2015	R186 On 04-August-16	8.51	Call	Bond Future	3699	4	4	4	0.00
26/10/2015	R186 On 04-August-16	8.50	Call	Bond Future	3662	3	4	3	0.00
26/10/2015	R186 On 04-August-16	8.49	Put	Bond Future	3702	4	4	4	0.00
26/10/2015	R186 On 04-August-16	8.50	Put	Bond Future	3665	4	4	4	0.00
26/10/2015	R186 On 04-August-16	8.51	Put	Bond Future	3628	4	4	4	0.00
26/10/2015	R197 On 05-November-15			Bond Future	296.46	296.2989	296.4581	296.2989	927.00
26/10/2015	R197 On 05-November-15	294.99	Call	Bond Future	1468	1	1	1	0.00
26/10/2015	R197 On 05-November-15	295.01	Call	Bond Future	1448	1	1	1	0.00
26/10/2015	R197 On 05-November-15	295.00	Call	Bond Future	1458	1	1	1	0.00
26/10/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
26/10/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
26/10/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
26/10/2015	R197 On 04-February-16			Bond Future	295.01	294.8508	295.0109	294.8508	3.00
26/10/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R197 On 04-February-16	296.99	Put	Bond Future	1979	2	2	2	0.00
26/10/2015	R197 On 04-February-16	297.01	Put	Bond Future	1999	2	2	2	0.00
26/10/2015	R197 On 04-February-16	297.00	Put	Bond Future	1989	2	2	2	0.00
26/10/2015	R202 On 05-November-15			Bond Future	242.81	242.7578	242.8079	242.7578	52,260.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R202 On 05-November-15	245.99	Put	Bond Future	3182	3	3	3	0.00
26/10/2015	R202 On 05-November-15	246.01	Put	Bond Future	3202	3	3	3	0.00
26/10/2015	R202 On 05-November-15	246.00	Put	Bond Future	3192	3	3	3	0.00
26/10/2015	R202 On 04-February-16			Bond Future	243.45	243.4024	243.4517	243.4024	1,640.00
26/10/2015	R202 On 04-February-16	239.99	Call	Bond Future	3462	3	3	3	0.00
26/10/2015	R202 On 04-February-16	240.01	Call	Bond Future	3442	3	3	3	0.00
26/10/2015	R202 On 04-February-16	240.00	Call	Bond Future	3452	3	3	3	0.00
26/10/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
26/10/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
26/10/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
26/10/2015	R203 On 05-November-15			Bond Future	6.99	103.3205	103.4100	103.3205	15,930.00
26/10/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R203 On 05-November-15	6.00	Put	Bond Future	1724	2	2	2	0.00
26/10/2015	R203 On 05-November-15	5.99	Put	Bond Future	1741	2	2	2	0.00
26/10/2015	R203 On 05-November-15	6.01	Put	Bond Future	1706	2	2	2	0.00
26/10/2015	R203 On 04-February-16			Bond Future	7.04	105.0226	105.1130	105.0226	4,683.00
26/10/2015	R203 On 04-February-16	7.24	Call	Bond Future	428	0	0	0	0.00
26/10/2015	R203 On 04-February-16	7.26	Call	Bond Future	449	0	0	0	0.00
26/10/2015	R203 On 04-February-16	7.25	Call	Bond Future	438	0	0	0	0.00
26/10/2015	R203 On 04-February-16	7.24	Put	Bond Future	132	0	0	0	0.00
26/10/2015	R203 On 04-February-16	7.25	Put	Bond Future	128	0	0	0	0.00
26/10/2015	R203 On 04-February-16	7.26	Put	Bond Future	123	0	0	0	0.00
26/10/2015	R203 On 05-May-16			Bond Future	7.02	102.7024	102.7927	102.7024	0.00
26/10/2015	R203 On 05-May-16	7.26	Call	Bond Future	594	1	1	1	0.00
26/10/2015	R203 On 05-May-16	7.24	Call	Bond Future	577	1	1	1	0.00
26/10/2015	R203 On 05-May-16	7.25	Call	Bond Future	586	1	1	1	0.00
26/10/2015	R203 On 05-May-16	7.24	Put	Bond Future	300	0	0	0	0.00
26/10/2015	R203 On 05-May-16	7.26	Put	Bond Future	290	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2015	R203 On 05-May-16	7.25	Put	Bond Future	295	0	0	0	0.00
26/10/2015	R204 On 05-November-15			Bond Future	7.36	104.7133	104.8556	104.7133	18,430.00
26/10/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R204 On 05-November-15	6.25	Put	Bond Future	3118	3	3	3	0.00
26/10/2015	R204 On 05-November-15	6.26	Put	Bond Future	3089	3	3	3	0.00
26/10/2015	R204 On 05-November-15	6.24	Put	Bond Future	3147	3	3	3	0.00
26/10/2015	R204 On 04-February-16			Bond Future	7.42	102.4022	102.5463	102.4022	7,238.00
26/10/2015	R204 On 04-February-16	7.51	Call	Bond Future	665	1	1	1	0.00
26/10/2015	R204 On 04-February-16	7.50	Call	Bond Future	650	1	1	1	0.00
26/10/2015	R204 On 04-February-16	7.49	Call	Bond Future	636	1	1	1	0.00
26/10/2015	R204 On 04-February-16	7.50	Put	Bond Future	449	1	0	1	0.00
26/10/2015	R204 On 04-February-16	7.49	Put	Bond Future	461	1	0	1	0.00
26/10/2015	R204 On 04-February-16	7.51	Put	Bond Future	439	1	0	1	0.00
26/10/2015	R204 On 05-May-16			Bond Future	7.45	104.2053	104.3503	104.2053	0.00
26/10/2015	R204 On 05-May-16	7.76	Call	Bond Future	1242	1	1	1	0.00
26/10/2015	R204 On 05-May-16	7.75	Call	Bond Future	1227	1	1	1	0.00
26/10/2015	R204 On 05-May-16	7.74	Call	Bond Future	1212	1	1	1	0.00
26/10/2015	R204 On 05-May-16	7.75	Put	Bond Future	527	1	1	1	0.00
26/10/2015	R204 On 05-May-16	7.76	Put	Bond Future	519	1	1	1	0.00
26/10/2015	R204 On 05-May-16	7.74	Put	Bond Future	535	1	1	1	0.00
26/10/2015	R207 On 05-November-15			Bond Future	7.65	100.7565	100.9001	100.7565	40,817.00
26/10/2015	R207 On 05-November-15	7.74	Call	Bond Future	474	0	0	0	0.00
26/10/2015	R207 On 05-November-15	7.76	Call	Bond Future	522	0	1	0	0.00
26/10/2015	R207 On 05-November-15	7.75	Call	Bond Future	498	0	0	0	0.00
26/10/2015	R207 On 05-November-15	7.50	Call	Bond Future	99	0	0	0	19.00
26/10/2015	R207 On 05-November-15	7.43	Call	Bond Future	53	0	0	0	53.00
26/10/2015	R207 On 05-November-15	7.74	Put	Bond Future	161	0	0	0	0.00
26/10/2015	R207 On 05-November-15	7.43	Put	Bond Future	825	1	1	1	0.00
26/10/2015	R207 On 05-November-15	7.76	Put	Bond Future	139	0	0	0	0.00
26/10/2015	R207 On 05-November-15	7.50	Put	Bond Future	625	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2015	R207 On 05-November-15	7.75	Put	Bond Future	150	0	0	0	0.00
26/10/2015	R207 On 04-February-16			Bond Future	7.72	98.7750	98.9205	98.7750	621.00
26/10/2015	R207 On 04-February-16	7.27	Call	Bond Future	240	0	0	0	43.00
26/10/2015	R207 On 04-February-16	7.49	Call	Bond Future	452	0	0	0	0.00
26/10/2015	R207 On 04-February-16	7.51	Call	Bond Future	476	0	0	0	0.00
26/10/2015	R207 On 04-February-16	7.50	Call	Bond Future	464	0	0	0	19.00
26/10/2015	R207 On 04-February-16	7.50	Put	Bond Future	1195	1	1	1	0.00
26/10/2015	R207 On 04-February-16	7.51	Put	Bond Future	1174	1	1	1	0.00
26/10/2015	R207 On 04-February-16	7.49	Put	Bond Future	1217	1	1	1	0.00
26/10/2015	R207 On 04-February-16	7.27	Put	Bond Future	1742	2	2	2	0.00
26/10/2015	R207 On 05-May-16			Bond Future	7.77	100.5146	100.6611	100.5146	0.00
26/10/2015	R207 On 05-May-16	7.86	Call	Bond Future	1298	1	1	1	0.00
26/10/2015	R207 On 05-May-16	7.84	Call	Bond Future	1264	1	1	1	0.00
26/10/2015	R207 On 05-May-16	7.56	Call	Bond Future	840	1	1	1	43.00
26/10/2015	R207 On 05-May-16	7.85	Call	Bond Future	1281	1	1	1	0.00
26/10/2015	R207 On 05-May-16	7.85	Put	Bond Future	1028	1	1	1	0.00
26/10/2015	R207 On 05-May-16	7.86	Put	Bond Future	1014	1	1	1	0.00
26/10/2015	R207 On 05-May-16	7.56	Put	Bond Future	1494	2	1	2	0.00
26/10/2015	R207 On 05-May-16	7.84	Put	Bond Future	1042	1	1	1	0.00
26/10/2015	R207 On 04-August-16			Bond Future	7.82	98.6756	98.8224	98.6756	0.00
26/10/2015	R207 On 04-August-16	7.99	Call	Bond Future	1587	2	2	2	0.00
26/10/2015	R207 On 04-August-16	8.01	Call	Bond Future	1621	2	2	2	0.00
26/10/2015	R207 On 04-August-16	8.00	Call	Bond Future	1604	2	2	2	0.00
26/10/2015	R207 On 04-August-16	7.99	Put	Bond Future	1087	1	1	1	0.00
26/10/2015	R207 On 04-August-16	8.00	Put	Bond Future	1074	1	1	1	0.00
26/10/2015	R207 On 04-August-16	8.01	Put	Bond Future	1062	1	1	1	0.00
26/10/2015	R208 On 05-November-15			Bond Future	7.84	95.8360	96.0296	95.8360	39,545.00
26/10/2015	R208 On 05-November-15	8.48	Call	Bond Future	2646	2	3	2	0.00
26/10/2015	R208 On 05-November-15	7.75	Call	Bond Future	201	0	0	0	0.00
26/10/2015	R208 On 05-November-15	7.76	Call	Bond Future	215	0	0	0	0.00
26/10/2015	R208 On 05-November-15	7.74	Call	Bond Future	187	0	0	0	0.00
26/10/2015	R208 On 05-November-15	8.48	Put	Bond Future	1	0	0	0	2,200.00
26/10/2015	R208 On 05-November-15	7.75	Put	Bond Future	579	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2015	R208 On 05-November-15	7.76	Put	Bond Future	551	1	1	1	0.00
26/10/2015	R208 On 05-November-15	7.74	Put	Bond Future	607	1	1	1	0.00
26/10/2015	R208 On 04-February-16			Bond Future	7.91	97.4148	97.6111	97.4148	1,200.00
26/10/2015	R208 On 04-February-16	7.75	Call	Bond Future	725	1	1	1	0.00
26/10/2015	R208 On 04-February-16	7.74	Call	Bond Future	708	1	1	1	0.00
26/10/2015	R208 On 04-February-16	7.76	Call	Bond Future	741	1	1	1	0.00
26/10/2015	R208 On 04-February-16	7.74	Put	Bond Future	1385	2	1	2	0.00
26/10/2015	R208 On 04-February-16	7.75	Put	Bond Future	1361	1	1	1	0.00
26/10/2015	R208 On 04-February-16	7.76	Put	Bond Future	1337	1	1	1	0.00
26/10/2015	R208 On 05-May-16			Bond Future	7.95	95.7288	95.9270	95.7288	0.00
26/10/2015	R208 On 05-May-16	7.99	Call	Bond Future	1532	1	2	1	0.00
26/10/2015	R208 On 05-May-16	8.00	Call	Bond Future	1553	1	2	1	0.00
26/10/2015	R208 On 05-May-16	8.01	Call	Bond Future	1573	1	2	1	0.00
26/10/2015	R208 On 05-May-16	8.00	Put	Bond Future	1374	1	1	1	0.00
26/10/2015	R208 On 05-May-16	8.01	Put	Bond Future	1356	1	1	1	0.00
26/10/2015	R208 On 05-May-16	7.99	Put	Bond Future	1392	2	1	2	0.00
26/10/2015	R209 On 05-November-15			Bond Future	8.96	75.1450	75.4859	75.1450	24,624.00
26/10/2015	R209 On 05-November-15	9.25	Call	Bond Future	2213	2	2	2	0.00
26/10/2015	R209 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R209 On 05-November-15	8.50	Call	Bond Future	18	0	0	0	900.00
26/10/2015	R209 On 05-November-15	9.00	Call	Bond Future	879	1	1	1	0.00
26/10/2015	R209 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R209 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R209 On 05-November-15	9.16	Call	Bond Future	1674	2	2	2	0.00
26/10/2015	R209 On 05-November-15	8.00	Put	Bond Future	7748	8	8	8	0.00
26/10/2015	R209 On 05-November-15	9.25	Put	Bond Future	115	0	0	0	900.00
26/10/2015	R209 On 05-November-15	8.50	Put	Bond Future	3600	4	4	4	0.00
26/10/2015	R209 On 05-November-15	9.00	Put	Bond Future	603	1	1	1	500.00
26/10/2015	R209 On 05-November-15	7.99	Put	Bond Future	7835	8	8	8	0.00
26/10/2015	R209 On 05-November-15	8.01	Put	Bond Future	7662	8	8	8	0.00
26/10/2015	R209 On 05-November-15	9.16	Put	Bond Future	224	0	0	0	0.00
26/10/2015	R209 On 04-February-16			Bond Future	9.02	76.3830	76.7291	76.3830	3,406.00
26/10/2015	R209 On 04-February-16	8.74	Call	Bond Future	1419	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2015	R209 On 04-February-16	8.76	Call	Bond Future	1474	1	1	1	0.00
26/10/2015	R209 On 04-February-16	8.75	Call	Bond Future	1447	1	1	1	0.00
26/10/2015	R209 On 04-February-16	9.52	Call	Bond Future	4515	4	5	4	0.00
26/10/2015	R209 On 04-February-16	8.76	Put	Bond Future	3430	4	3	4	0.00
26/10/2015	R209 On 04-February-16	8.74	Put	Bond Future	3528	4	4	4	0.00
26/10/2015	R209 On 04-February-16	9.52	Put	Bond Future	955	1	1	1	2,200.00
26/10/2015	R209 On 04-February-16	8.75	Put	Bond Future	3479	4	3	4	0.00
26/10/2015	R209 On 05-May-16			Bond Future	9.07	74.5787	74.9297	74.5787	0.00
26/10/2015	R209 On 05-May-16	9.00	Call	Bond Future	2944	3	3	3	0.00
26/10/2015	R209 On 05-May-16	9.01	Call	Bond Future	2979	3	3	3	0.00
26/10/2015	R209 On 05-May-16	8.99	Call	Bond Future	2909	3	3	3	0.00
26/10/2015	R209 On 05-May-16	9.00	Put	Bond Future	3434	4	3	4	0.00
26/10/2015	R209 On 05-May-16	9.01	Put	Bond Future	3395	4	3	4	0.00
26/10/2015	R209 On 05-May-16	8.99	Put	Bond Future	3473	4	3	4	0.00
26/10/2015	R210 On 05-November-15			Bond Future	181.46	181.4252	181.4620	181.4252	2,889.00
26/10/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R210 On 05-November-15	182.01	Put	Bond Future	548	1	1	1	0.00
26/10/2015	R210 On 05-November-15	182.00	Put	Bond Future	538	1	1	1	0.00
26/10/2015	R210 On 05-November-15	181.99	Put	Bond Future	528	1	1	1	0.00
26/10/2015	R210 On 04-February-16			Bond Future	184.47	184.4290	184.4656	184.4290	0.00
26/10/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R210 On 04-February-16	185.00	Put	Bond Future	534	1	1	1	0.00
26/10/2015	R210 On 04-February-16	185.01	Put	Bond Future	544	1	1	1	0.00
26/10/2015	R210 On 04-February-16	184.99	Put	Bond Future	524	1	1	1	0.00
26/10/2015	R211 On 05-November-15			Bond Future	136.39	136.3658	136.3914	136.3658	0.00
26/10/2015	R211 On 05-November-15	134.99	Call	Bond Future	1401	1	1	1	0.00
26/10/2015	R211 On 05-November-15	135.00	Call	Bond Future	1391	1	1	1	0.00
26/10/2015	R211 On 05-November-15	135.01	Call	Bond Future	1381	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
26/10/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
26/10/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
26/10/2015	R211 On 04-February-16			Bond Future	136.96	136.9298	136.9551	136.9298	1,120.00
26/10/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R211 On 04-February-16	138.99	Put	Bond Future	2035	2	2	2	0.00
26/10/2015	R211 On 04-February-16	139.01	Put	Bond Future	2055	2	2	2	0.00
26/10/2015	R211 On 04-February-16	139.00	Put	Bond Future	2045	2	2	2	0.00
26/10/2015	R212 On 05-November-15			Bond Future	142.36	142.3352	142.3639	142.3352	1,928.00
26/10/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R212 On 05-November-15	146.00	Put	Bond Future	3636	4	4	4	0.00
26/10/2015	R212 On 05-November-15	146.01	Put	Bond Future	3646	4	4	4	0.00
26/10/2015	R212 On 05-November-15	145.99	Put	Bond Future	3626	4	4	4	0.00
26/10/2015	R212 On 04-February-16			Bond Future	142.86	142.8326	142.8611	142.8326	0.00
26/10/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R212 On 04-February-16	146.00	Put	Bond Future	3139	3	3	3	0.00
26/10/2015	R212 On 04-February-16	146.01	Put	Bond Future	3149	3	3	3	0.00
26/10/2015	R212 On 04-February-16	145.99	Put	Bond Future	3129	3	3	3	0.00
26/10/2015	R213 On 05-November-15			Bond Future	8.82	85.8223	86.1982	85.8223	21,426.00
26/10/2015	R213 On 05-November-15	7.74	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R213 On 05-November-15	7.76	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R213 On 05-November-15	7.75	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R213 On 05-November-15	7.74	Put	Bond Future	8589	9	9	9	0.00
26/10/2015	R213 On 05-November-15	7.76	Put	Bond Future	8420	9	8	9	0.00
26/10/2015	R213 On 05-November-15	7.75	Put	Bond Future	8504	9	9	9	0.00
26/10/2015	R213 On 04-February-16			Bond Future	8.89	87.2361	87.6178	87.2361	2,178.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2015	R213 On 04-February-16	8.75	Call	Bond Future	1760	2	2	2	0.00
26/10/2015	R213 On 04-February-16	8.76	Call	Bond Future	1791	2	2	2	0.00
26/10/2015	R213 On 04-February-16	8.74	Call	Bond Future	1728	2	2	2	0.00
26/10/2015	R213 On 04-February-16	8.75	Put	Bond Future	2778	3	3	3	0.00
26/10/2015	R213 On 04-February-16	8.76	Put	Bond Future	2735	3	3	3	0.00
26/10/2015	R213 On 04-February-16	8.74	Put	Bond Future	2821	3	3	3	0.00
26/10/2015	R213 On 05-May-16			Bond Future	8.94	85.2240	85.6110	85.2240	0.00
26/10/2015	R213 On 05-May-16	8.74	Call	Bond Future	2440	2	2	2	0.00
26/10/2015	R213 On 05-May-16	8.75	Call	Bond Future	2471	2	2	2	0.00
26/10/2015	R213 On 05-May-16	8.76	Call	Bond Future	2504	2	3	2	0.00
26/10/2015	R213 On 05-May-16	8.75	Put	Bond Future	3833	4	4	4	0.00
26/10/2015	R213 On 05-May-16	8.76	Put	Bond Future	3791	4	4	4	0.00
26/10/2015	R213 On 05-May-16	8.74	Put	Bond Future	3876	4	4	4	0.00
26/10/2015	R214 On 05-November-15			Bond Future	9.02	75.9730	76.2925	75.9730	16,945.00
26/10/2015	R214 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R214 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R214 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R214 On 05-November-15	7.99	Put	Bond Future	8887	9	9	9	0.00
26/10/2015	R214 On 05-November-15	8.00	Put	Bond Future	8793	9	9	9	0.00
26/10/2015	R214 On 05-November-15	8.01	Put	Bond Future	8700	9	9	9	0.00
26/10/2015	R214 On 04-February-16			Bond Future	9.08	77.2246	77.5490	77.2246	8,326.00
26/10/2015	R214 On 04-February-16	8.00	Call	Bond Future	199	0	0	0	0.00
26/10/2015	R214 On 04-February-16	8.01	Call	Bond Future	206	0	0	0	0.00
26/10/2015	R214 On 04-February-16	7.99	Call	Bond Future	193	0	0	0	0.00
26/10/2015	R214 On 04-February-16	8.01	Put	Bond Future	9344	10	9	10	0.00
26/10/2015	R214 On 04-February-16	8.00	Put	Bond Future	9431	10	9	10	0.00
26/10/2015	R214 On 04-February-16	7.99	Put	Bond Future	9518	10	10	10	0.00
26/10/2015	R214 On 05-May-16			Bond Future	9.13	75.2896	75.6184	75.2896	0.00
26/10/2015	R214 On 05-May-16	8.99	Call	Bond Future	2887	3	3	3	0.00
26/10/2015	R214 On 05-May-16	9.01	Call	Bond Future	2958	3	3	3	0.00
26/10/2015	R214 On 05-May-16	9.00	Call	Bond Future	2922	3	3	3	0.00
26/10/2015	R214 On 05-May-16	9.00	Put	Bond Future	3902	4	4	4	0.00
26/10/2015	R214 On 05-May-16	9.01	Put	Bond Future	3859	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2015	R214 On 05-May-16	8.99	Put	Bond Future	3946	4	4	4	0.00
26/10/2015	R248 On 05-November-15			Bond Future	9.09	97.7720	98.1813	97.7720	48,404.00
26/10/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R248 On 05-November-15	7.99	Put	Bond Future	12269	13	12	13	0.00
26/10/2015	R248 On 05-November-15	8.00	Put	Bond Future	12146	13	12	13	0.00
26/10/2015	R248 On 05-November-15	8.01	Put	Bond Future	12022	12	12	12	0.00
26/10/2015	R248 On 04-February-16			Bond Future	9.15	99.3827	99.7983	99.3827	19,400.00
26/10/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R248 On 04-February-16	9.00	Put	Bond Future	1496	2	1	2	0.00
26/10/2015	R248 On 04-February-16	9.01	Put	Bond Future	1394	2	1	2	0.00
26/10/2015	R248 On 04-February-16	8.99	Put	Bond Future	1598	2	2	2	0.00
26/10/2015	R248 On 05-May-16			Bond Future	9.19	96.6974	97.1187	96.6974	0.00
26/10/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
26/10/2015	R248 On 05-May-16	9.00	Put	Bond Future	1952	2	2	2	0.00
26/10/2015	R248 On 05-May-16	8.99	Put	Bond Future	2054	2	2	2	0.00
26/10/2015	R248 On 05-May-16	9.01	Put	Bond Future	1850	2	2	2	0.00